

Trade Type,Trade ID,DealGroupID,MTM,Ccy,Secondary MTM,Secondary
CCY,Counterparty,Trade Date,Eff. Date,Settlement Date,Maturity Date,Delivery
Date,Not.Amt 1,Not.Ccy1,Not.Amt 2,Not.Ccy2,Quantity,Ref. Entity,Long/
Short,Put/ Call,Strike Price,DBPays DBReceives,Next Reset,Spread At
Maturity,Pmt Rate Ref.,Rate,Price Per Unit,BuySell,Pmt Ccy,Implied
Volatility,SwapsWire ID,Fair Price,Spot Price,Option Type,Option
Style,Party,Delta,Product Type,Underlying Ticker,Unit,Vega,Gamma,
"CREDIT DERIVATIVE-DEFSWAP","C7970754M","C7970754M",-890996.09,"USD", ,"
","SOUTHERN FINANCIAL, LLC",13-Jan-2015,14-Jan-2015,20-Mar-2020,20-
Mar-2020, ,10000000.00,"USD",10000000.00,"USD", ,,"BRASOV","SHORT", "
", ,,"DB Receives 1 FIXED", ,315.45797,"FIXED",1, ,,"SELL","USD", ,," , , ,"
", , ,,"DEUTSCHE BANK AG, LONDON, LONDON", ,,"FIXED RATE CASH FLOW", ,," "
", , , , ,
"EQUITY OPTION","901634610","LN-618753",-77813.94,"USD", ,," ,,"SOUTHERN
FINANCIAL LLC",30-Jan-2015,30-Jan-2015, ,18-Dec-2015,18-
Dec-2015,-4166000.00,"USD", ,," ,",-4166000,"LN_618753BU","SHORT","CALL",1,"
", , , , , ,0.0240,"SELL","USD", ,," , , , ,,"STRUCTURED","EUROPEAN","DEUTSCHE
BANK AG, LONDON, LONDON", ,,"EQUITY OPTION", , , , , , , , , ,
"EQUITY OPTION","IMAG603575628","NY-618176",82074.49,"USD", ,," ,,"SOUTHERN
FINANCIAL, LLC",27-Jan-2015,27-Jan-2015, ,27-Jan-2016,01-
Feb-2016,3896620.00,"USD",3896620.00,"USD",100000,"TWTR.N","LONG","CALL",-
38.9662," , , , , ,7.2828,"BUY","USD",48.1058," , , -
0.8207,27.5400,"VANILLA","EUROPEAN","DEUTSCHE BANK AG, LONDON,
LONDON", ,,"0.1897166568","EQUITY OPTION","TWTR.N", "
", ,,"0.0513121327", ,,"0.0297778017",
"FxEuroOpt", ,,"863293069", ,,"418822243/834462396",0.00,"USD", ,," ,,"SOUTHERN
FINANCIAL, LLC",12-Aug-2014,12-Aug-2014,14-Aug-2015,12-Aug-2015, ,
75000000.00,"USD",-462000000.00,"CNH", ,," ,,"SHORT","PUT",-
6.16,"DB Pays 6.16", , , , , ,6.16, ,,"SELL", , , , , , , ,
", ,,"EUROPEAN","DEUTSCHE BANK AG, LONDON, LONDON", ,,"FXEUROOPT", , , , , , "
", , , , ,
"FxEuroOpt", ,,"1072901230", ,,"497117498/1037233558",-510649.46,"USD", ,,"
", ,,"SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-
Jan-2016, ,50000000.00,"EUR",-52000000.00,"USD", ,," ,,"SHORT","PUT",-
1.04,"DB Pays 1.04", , , , , ,1.04, ,,"SELL", , , , , , , ,
", ,,"EUROPEAN","DEUTSCHE BANK AG, LONDON, LONDON", ,,"FXEUROOPT", , , , , , "
", , , , ,
"FxEuroOpt", ,,"1072901231", ,,"497117498/1037233559",287874.00,"USD", ,,"
", ,,"SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-
Jan-2016, ,50000000.00,"EUR",-58200000.00,"USD", ,," ,,"LONG","CALL",-
1.164,"DB Receives 1.164", , , , , ,1.164, ,,"BUY", , , , , , , ,
", ,,"EUROPEAN","DEUTSCHE BANK AG, LONDON, LONDON", ,,"FXEUROOPT", , , , , , "
", , , , ,
"FxEuroOpt", ,,"1072923265", ,,"497126993/1037255502",-310932.42,"USD", ,,"
", ,,"SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-
Jan-2016, ,25000000.00,"EUR",-26250000.00,"USD", ,," ,,"SHORT","PUT",-
1.05,"DB Pays 1.05", , , , , ,1.05, ,,"SELL", , , , , , , ,
", ,,"EUROPEAN","DEUTSCHE BANK AG, LONDON, LONDON", ,,"FXEUROOPT", , , , , , "
", , , , ,
"FxEuroOpt", ,,"1072923266", ,,"497126993/1037255503",174739.99,"USD", ,,"
", ,,"SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-

"As of 06-Aug-2015"